NOLTR 64-238

AD 620 97

MAXIMUM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA

NOL

26 AUGUST 1965

UNITED STATES NAVAL ORDNANCE LABORATORY, WHITE OAK, MARYLAND

20060608048

NOLTR 64-238

NOTICE

Requests for additional copies by Agencies of the Department of Defense, their contractors, and other Government agencies should be directed to:

Defense Documentation Center (DDC) Cameron Station Alexandria, Virginia

Department of Defense contractors who have established DDC services or have their 'need-to-know' certified by the cognizant military agency of their project or contract should also request copies from DDC.

All other persons and organizations should apply to:

U.S.Department of Commerce
Clearinghouse for Federal Scientific and Technical Information
Sills Building
5285 Port Royal Road
Springfield, Virginia 22151

MAXIMUM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA

By
Laurence D. Hampton
Gerald D. Blum

ABSTRACT: Maximum likelihood theory has been applied to the analysis of scattered sensitivity data. The analysis can be used also for collected data. The logistic distribution is assumed. The calculation of percent points with their confidence limits is illustrated. A program for the IBM 7090 computer is included.

PUBLISHED NOVEMBER 1965

EXPLOSION DYNAMICS DIVISION EXPLOSIONS RESEARCH DEPARTMENT U. S. NAVAL ORDNANCE LABORATORY White Oak, Silver Spring, Maryland

NOLTR 64-238

26 August 1965

Maximum Likelihood Logistic Analysis of Scattered Go/No-Go (Quantal) Data

This report gives the results of work done to adapt existing statistical techniques in sensitivity experiments to the case in which the logistic, rather that the normal, distribution is assumed. The use of the logistic distribution gives a somewhat better fit to sensitivity data, and also more conservative estimates of the reliability and safety and is, therefore, considered preferable to the use of the normal distribution. work was carried out under Task NOL 443/NWL. The method of analysis is applicable to any type of quantal data. particularly valuable when the stimulus cannot be controlled precisely but can be measured accurately. It should be of interest to those working with ordnance, explosives, missiles, airframes, and space vehicles. It might be of interest to agricultural and biological disciplines dealing with the response of living organisms to toxic environments, particularly where the actual intake of toxic material by each individual can be measured, such as lethality of radiation dosage or heavy-metal poisoning.

> J. A. DARE Captain, USN Commander

PETES
By direction

TABLE OF CONTENTS

	Page
INTRODUCTION	1
STATISTICAL MODEL	1
MAXIMIZING THE LIKELIHOOD FUNCTION	2
SOLUTION FOR μ AND γ	4
NUMERICAL EXAMPLE	5
STANDARD ERRORS OF μ AND γ	6
PREDICTION OF PER CENT POINTS AND THEIR	
STANDARD ERRORS	7
SUMMARY AND COMPARISON WITH BERKSON'S METHOD	8
APPENDIX A	A-1

REFERENCES

- 1. Bliss, C. I., "The Calculation of the Dosage-Mortality Curve", Annals of Applied Biology, 22(1935), 134-167.
- Dixon, W. J. and Mood, A. M., "A Method for Obtaining and Analyzing Sensitivity Data", Jour. of the Amer. Stat. Assoc., 43 (1948), 109-126.
- 3. Berkson, Joseph, "A Statistically Precise and Relatively Simple Method of Estimating the Bio-Assay with Quantal Response Based on the Logistic Function", Jour.of the Amer. Stat.Assoc., 48(1953), 565-599.
- 4. Golub, Abraham, and Grubbs, Frank E., "Analysis of Sensitivity Experiments when the Levels of Stimulus Cannot be Controlled", Jour. of the Amer.Stat.Assoc., 51 (1956), 257-265.
- 5. Wald, Abraham, "Selected Papers in Statistics and Probability". McGraw-Hill. New York, 1955, (see page 327).
- Probability", McGraw-Hill, New York, 1955, (see page 327).

 6. Wald, Abraham, "Tests of Statistical Hypotheses Concerning Several Parameters when the Number of Observations is Large", Trans. of the Amer.Math. Soc., 54 (1943), 426-482.
- 7. Berkson, Joseph, "Tables for the Maximum Likelihood Estimate of the Logistic Function", Biometrics, 13 (1957), 28-34.

INTRODUCTION

A situation frequently arising in experimental work is that of go/no-go testing associated with a continuous variable which cannot be measured as such in practice. An example of this is the determination of the sensitivity of an explosive to shock. The shock to which an explosive is subjected is a continuous variable. It can be assumed that there is a critical value of the shock for each test specimen such that the explosive would respond to shocks greater than this value and fail to respond for lesser shocks. Therefore, in practice all that can be determined is that some known shock is greater or less than the critical value; i.e., that the explosive did or did not explode. How close the explosive came to firing or failing is not detected.

The treatment of such data when the stimulus can be assigned predetermined values has been discussed by C. I. Bliss and the Statistical Research Group of Princeton University, among others. These writers have assumed that the data follow a normal frequency distribution. Joseph Berkson has considered the same problem assuming the logistic distribution.

Golub and Grubbs have analyzed the treatment of data of this kind, considering the possibility that the stimulus cannot be precisely determined in advance but can be measured accurately. In this case the experiment usually consists of a set of trials, each with a different stimulus, for each of which a response or non-response is noted. As an example, Golub and Grubbs described an experiment to determine the velocity at which an armor-piercing projectile will penetrate a given armor plate. Five trials were made, two of which resulted in penetrations. The range of velocities for which penetrations were observed overlapped the range for which non-penetrations were observed. This zone of mixed response is essential in the analysis. Using these data, they obtained an estimate of the mean and standard deviation of the velocity required for penetration, assuming a normal distribu-The purpose of this report is to give a similar method of analysis when the logistic distribution is assumed.

STATISTICAL MODEL

For the logistic distribution.

$$t = \frac{x - \mu}{\gamma} = Bx + A \tag{1}$$

In equation (1), x is the independent variable (stimulus), and μ and γ are parameters of the logistic distribution. The parameter μ has the same meaning as it has in the normal distribu-

tion, being a measure of the location of the center of the distribution. The parameter γ is similar to but not the same as σ , the standard deviation of the normal distribution. It is a measure of the dispersion of the population. When the cumulative function is plotted in the logistic probability space, γ is the reciprocal of the slope.

In discussing properties of distribution functions, it is usually convenient to transform the independent variable, \times , to a standardized variable. The letter \dagger is often used to denote this variable.

In terms of this standardized variable the distribution will have a mean of zero and its dispersion parameter (γ in this case), will be unity. The first equality of (1) is the equation which makes this transformation. The second equality expresses the distributional relationship in the form of a simple linear equation where A and B are constants.

It should be noted that a value of γ in the logistic distribution corresponds to about 73% response rather than 84% as in the normal distribution. The value of γ in equation (1) is therefore somewhat less than two-thirds of the value of σ in the normal distribution. The expected probability, \hat{p} , can be expressed in terms of t by the relation

$$\hat{p} = \frac{1}{1 + e^{-f}} = \frac{e^{f}}{1 + e^{f}} = 1 - \hat{q}$$

$$\hat{q} = \frac{1}{1 + e^{f}}$$
(2)

These values of \hat{p} and \hat{q} are the expected probabilities of a success or failure for that value of t for the assumed distribution.

MAXIMIZING THE LIKELIHOOD FUNCTION

The likelihood function, P, is the probability that the complete set of responses as observed will occur. Since these events are assumed to be independent, the probability of observing the set will be the product of the probabilities of the separate observations. P can therefore be written as

$$P = \prod_{i=1}^{n} \hat{p}_{i} \prod_{i=1}^{m} \hat{q}_{i}$$
 (3)

where $\prod_{i=1}^n \hat{p}_i \quad \text{indicates the product of the probabilities}$ and

n = number of successful responses
m = number of unsuccessful responses.

Rather than maximize P it is more convenient to maximize its logarithm, L . This can be written as

$$L = \sum_{i=1}^{n} \ell_{n} \, \hat{p}_{i} + \sum_{i=1}^{m} \ell_{n} \, \hat{q}_{i}$$
Here
$$\sum_{i=1}^{n} \ell_{n} \, \hat{p}_{i} = \ell_{n} \, \hat{p}_{1} + \ell_{n} \, \hat{p}_{2} + \dots \ell_{n} \, \hat{p}_{n}$$
(4)

In order to maximize L we find its partial derivatives with respect to γ and μ and equate these to zero. These partial derivatives can be found easily by substituting the values of \hat{p}_i and \hat{q}_i in terms of \dagger as given in equation (2).

$$L = \sum_{i=1}^{n} \ell_{n} \left(\frac{e^{\dagger i}}{1 + e^{\dagger i}} \right) + \sum_{i=1}^{m} \ell_{n} \left(\frac{1}{1 + e^{\dagger i}} \right)$$

$$= \sum_{i=1}^{n} \left[\dagger i - \ell_{n} \left(1 + e^{\dagger i} \right) \right] - \sum_{i=1}^{m} \ell_{n} \left(1 + e^{\dagger i} \right)$$

$$\frac{\partial L}{\partial \mu} = \frac{\partial L}{\partial t} \cdot \frac{\partial t}{\partial \mu}$$

$$\frac{\partial L}{\partial \tau} = \frac{\partial L}{\partial t} \cdot \frac{\partial t}{\partial \gamma}$$

$$\frac{\partial L}{\partial t} = \sum_{i=1}^{n} \left[1 - \frac{e^{\dagger i}}{1 + e^{\dagger i}} \right] - \sum_{i=1}^{m} \frac{e^{\dagger i}}{1 + e^{\dagger i}}$$

$$= \sum_{i=1}^{n} \left[1 - \hat{p}_{i} \right] - \sum_{i=1}^{m} \hat{p}_{i}$$

$$= \sum_{i=1}^{n} \hat{q}_{i} - \sum_{i=1}^{m} \hat{p}_{i}$$

$$\frac{\partial t}{\partial \mu} = \frac{\partial}{\partial \mu} \left(\frac{x - \mu}{\gamma} \right) = -\frac{1}{\gamma}$$

$$\frac{\partial t}{\partial \gamma} = \frac{\partial}{\partial \gamma} \left(\frac{x - \mu}{\gamma} \right) = \frac{-(x - \mu)}{\gamma^{2}} = -\frac{t}{\gamma}$$

$$\frac{\partial L}{\partial \mu} = \frac{\partial L}{\partial t} \cdot \frac{\partial t}{\partial \mu} = \frac{1}{\gamma} \left[\sum_{i=1}^{m} \hat{p}_{i} - \sum_{i=1}^{n} \hat{q}_{i} \right] = 0$$
 (5)

$$\frac{\partial L}{\partial y} = \frac{\partial L}{\partial t} \cdot \frac{\partial t}{\partial y} = \frac{1}{y} \left[\sum_{i=1}^{m} \hat{p}_{i} t_{i} - \sum_{i=1}^{n} \hat{q}_{i} t_{i} \right] = 0$$
 (6)

SOLUTION FOR μ AND γ

The Newton-Raphson criterion procedure may be used to solve these equations for μ and γ , provided first estimates $_i\mu_{\rm o}$ and $\gamma_{\rm o}$ can be found which are sufficiently close to the true values. This procedure uses the two equations

$$\frac{\partial^2 L}{\partial \mu^2} \Delta \mu + \frac{\partial^2 L}{\partial \mu \partial \gamma} \Delta \gamma = - \frac{\partial L}{\partial \mu}$$
 (7)

$$\frac{\partial^2 L}{\partial \mu \partial \gamma} \Delta \mu + \frac{\partial^2 L}{\partial \gamma^2} \Delta \gamma = -\frac{\partial L}{\partial \gamma}$$
 (8)

to obtain new estimates of $\,\mu$ and $\,\gamma$ by adding $\,\Delta\,\mu$ and $\,\Delta\,\gamma$ to the previous estimates:

$$\mu_1 = \mu_o + \Delta \mu$$

$$\gamma_1 = \gamma_0 + \Delta \gamma$$

The expressions for the second partial derivatives required in equations (7) and (8) are

$$\frac{\partial^2 L}{\partial \mu^2} = -\frac{1}{\gamma^2} \sum_{i=1}^{m+n} \hat{p}_i \hat{q}_i$$
 (9a)

$$\frac{\partial^{2} L}{\partial \mu \partial \gamma} = \frac{1}{\gamma^{2}} \left[-\sum_{i=1}^{m+n} \hat{p}_{i} \hat{q}_{i} t_{i} + n - \sum_{i=1}^{m+n} \hat{p}_{i} \right]$$
(9b)

4 UNCLASSIFIED

$$\frac{\partial^2 L}{\partial \gamma^2} = \frac{1}{\gamma^2} \left[-\sum_{i=1}^{m+n} \hat{p}_i \hat{q}_i t_i^2 + 2\sum_{i=1}^{n} t_i - 2\sum_{i=1}^{m+n} \hat{p}_i t_i \right]$$
(9c)

We start with reasonably good estimates of μ and % which can be used as μ_0 and γ_0 in equations (7) and (8) to find new estimates μ_1 and λ_1 . This process is repeated until the corrections $\Delta\mu$ and $\Delta\gamma$ become acceptably small. The process will diverge if the original estimates are not sufficiently good. The estimate of γ is the most critical: it must not be too large. Even with a perfect estimate of the mean the process will diverge if the estimate of γ is more than twenty-five per cent high. In this connection it should be remembered that, as pointed out above, the γ of the logistic distribution is smaller than the σ of the normal distribution. A good rule to follow would be to estimate the fifty per cent point as closely as possible along with a good guess of the sixty-five or seventy per cent point. The difference of these points could be used as the initial estimate γ_0 . In case of doubt it is better to take γ_0 small rather than large. If γ_0 is taken so large that the process does diverge, a much smaller value should be chosen and the process begun again.

NUMERICAL EXAMPLE

For a numerical example we take the data used by Golub and Grubbs. As a first estimate we use $\mu_o = 2435$ and $\gamma_o = 10.5$. The data and values of v, t, t^2 , \hat{p}_i , \hat{q}_i , and \hat{p}_i , \hat{q}_i are tabulated here.

			Expected	Values	Assuming	$\mu_{0} = 2435$	$\gamma = 10.5$
<u>O</u>	servations	<u> </u>	<u>'†</u>	+2	p̂	ĝ	} p q
(m)	failure	2415	-1.905	3.629	0.1296	0.8704	0.112
•	failure	2415	-1.905	3.629	0.1296	0.8704	0.112
	failure	2433	-0.190	0.036	0.4527	0.5473	0.247
(n)	success	2423	-1.143	1.306	0.2132	0.7868	0.167
•	success	2453	1.714	2.938	0.8473	0.1527	0.129

The required partial derivatives are

$$\frac{\partial L}{\partial \mu} = \frac{1}{\gamma_0} \quad (-0.2276)$$

$$\frac{\partial L}{\partial \gamma} = \frac{1}{\gamma_0} \quad (0.0578)$$

$$\frac{\partial^2 L}{\partial \mu^2} = \frac{1}{\gamma_o^2} \quad (-0.7705)$$

$$\frac{\partial^2 L}{\partial \mu \partial \gamma} = \frac{1}{\gamma_o^2} \quad (0.6743)$$

$$\frac{\partial^2 L}{\partial \gamma^2} = \frac{1}{\gamma_o^2} \quad (-1.5424)$$

Substitution in equations (7) and (8), and multiplication by $\gamma_{\rm o}$ gives

-0.7705
$$\Delta\mu$$
 + 0.6743 $\Delta\gamma$ = 2.3898 0.6743 $\Delta\mu$ - 1.5424 $\Delta\gamma$ = -0.6069

Solving these we get $\Delta\mu$ = -4.47 and $\Delta\gamma$ = -1.56 so that our new estimates become

$$\mu_1$$
 = 2435.0 - 4.47 = 2430.53 and γ_1 = 10.5 - 1.56 = 8.94.

The computations are then repeated using μ_1 for μ_0 and γ_1 for γ_0 . This iterative process is continued until the corrections become small enough to be considered negligible. For this example the fourth iteration gives μ_4 = 2431.93 and γ_4 = 9.52, with satisfactorily small corrections.

STANDARD ERRORS OF μ AND γ

Confidence limits can be assigned to these estimates by finding their standard errors. Even though we have assumed the logistic distribution for the data, the estimates of μ and γ will have a distribution which is asymptotically normal⁵, . Their standard errors can be calculated by evaluating the variance-covariance matrix which can be obtained as the inverse of the matrix of the negatives of the expected values of the second partial derivatives.

In the numerical example the expected values of the second partial derivatives for the last iteration are

$$E \left(\frac{\partial^2 L}{\partial \mu^2} \right) = -0.0087997$$

$$E \left(\frac{\partial^2 L}{\partial \mu \partial \gamma} \right) = 0.0045179$$

$$E \left(\frac{\partial^2 L}{\partial \gamma^2} \right) = -0.015695$$

This gives

so that

$$s_{\mu}^{2} = 133.35$$
 $s_{\gamma}^{2} = 74.76$
 $s_{\mu} = 11.55$ $s_{\gamma} = 8.64$

PREDICTION OF PER CENT POINTS AND THEIR STANDARD ERRORS

In order to predict per cent points and to assign confidence limits to these points, we can proceed as follows. The expected value of any per cent point \mathbf{x}_p , where P is the probability expressed in per cent, is given by

$$x_p = \mu + c \gamma$$
 where $c = \ln \left(\frac{P}{100 - P}\right)$.

The standard deviation of this estimate is given by

$$s_p = \sqrt{s_{\mu}^2 + c^2 s_{\gamma}^2}$$

The confidence limits on the estimate of x_p will be obtained by adding or subtracting from x_p the quantity k_s where k_p is the standardized variable in the normal distribution associated with the desired confidence. In our numerical example we find the ninety-nine per cent point as follows. We find that c = 4.5951 so that

$$x_{99} = 2431.93 + (4.5951)(9.52) = 2475.68$$

 $s_{99} = \sqrt{133.35 + (21.1149)(74.76)} = 41.375$

the upper one-sided 95% confidence limit on x_{00} is

$$x_{99} + 1.645 s_{99} = 2543.74$$
.

To compare our results with those obtained by Golub and Grubbs with the normal distribution, we have tabulated the estimates for several per cent points as predicted by both calculations together with the upper 95% confidence limits as computed above.

		Log	istic
Per Cent	Normal	Expected	Upper Limit
75	2441.7	2442.4	2467.0
90	2450.8	2452.8	2489.4
95	2456.3	2460.0	2506.0
99	2466.5	2475.7	2543.7

These results show the longer tails associated with the logistic distribution as compared with the normal.

SUMMARY AND COMPARISON WITH BERKSON'S METHOD

This method makes it possible to obtain an estimate of the stimulus necessary to produce a desired response assuming a logistic distribution for the data. It is also possible to assign confidence limits to this estimate. A FORTRAN II program for carrying out the required computations on the IBM 7090 computer has been written and has been in use at the Naval Ordnance Laboratory. This program is given as Appendix A of this report.

Berkson has used the maximum likelihood theory to evaluate the constants A and B in equation (1). Here $A = -\mu/\gamma$ and B = $1/\gamma$. It may be of interest to note that Berkson's

method has a different region of convergence than the method described in this report. In Berkson's method γ can be large and should not be too small. As examples to illustrate this point we can use the Golub-Grubbs data and let x=v-2423. Then the fifty per cent point as computed above will be 8.93. If we start with estimates $\mu=2$ and $\gamma=5$ the process described in this report will converge. For the corresponding values A=-0.4 and B=0.2 Berkson's method will diverge. On the other hand if $\mu_0=5$ and $\gamma_0=20$ the method of this report will diverge whereas for the corresponding values of A=-0.25 and B=0.05 Berkson's process converges. Berkson does not give estimates of the variances of A and B. We have found, by using the variance-covariance matrix, that the asymptotic variance of A'is given by $1/\Sigma w$, and of B'by $\Sigma w/\Sigma w$ ($x=\bar{x}$) , where $w=\hat{p}$ when the equation is written in the form t=B'(x=x) + A'.

APPENDIX A

FIRST CARD CONTAINS TYPE OF TEST(K=0 FOR DIRECT K=1 FOR INVERSE (ON TRANSFORMED VARIABLE)), REQUEST FOR TRANSFORM(L=0 GIVES TRANSFORM), TEST NAME IN COL 11-28, PRECISION DESIRED IN MEAN AND GAMMA, NUMBER OF FIRES, NUMBER OF FAILS, NUMBER OF PERCENT POINTS WANTED (NOT MORE THAN 10), ESTIMATED MEAN AND GAMMA. THESE ESTIMATES ARE NOT NECESSARY. IF USED, THEY SHOULD BE IN TERMS OF THE TRANSFORMED VARIABLE. RESULTS OF CALCULATIONS ARE GIVEN IN TERMS OF THE TRANSFORMED VARIABLE. IF A TRANSFORMATION IS USED A SUBROUTINE TRANS SHOULD BE WRITTEN. SEE STATEMENT 404. DIMENSION XP(50), XQ(50), TP(50), TQ(50), PC(10) 1 READ 301,K,L,TESTA,TESTB,TESTC,SDM,SDS,NP,NQ,NPC,AVE,STD 1001 IF(NP) 210,210,1002 1002 IF(NPC) 2,2,1003 1003 READ 311, (PC(J), J=1, NPC) 2 READ 302, (XP(J),J=1,NP)3 READ 302, (XQ(J), J=1, NQ)4 ERASE M PRINT 304, TESTA, TESTB, TESTC PRINT 306, (XP(J), J=1,NP)PRINT 307, (XQ(J), J=1,NQ)IF(L) 4041,404,4041 404 CALL TRANS(NP,NQ,XP,XQ) PRINT 306, (XP(J), J=1,NP)PRINT 307, (XQ(J), J=1,NQ)4041 IF(AVE) 4042,500,4042 4042 IF(STD) 500,500,5 500 IF(K) 521,501,521 501 SMX = XP(1)502 DO 505 J=2,NP 503 IF(SMX-XP(J)) 505,505,504 504 SMX = XP(J)505 CONTINUE 506 BGX = XQ(1)507 DO 510 J=2,NQ 508 IF(BGX-XQ(J)) 509,510,510 509 BGX = XQ(J)510 CONTINUE 511 GO TO 540 521 SMX = XQ(1)522 DO 525 J =2 NQ 523 IF(SMX-XQ(J)) 525,525,524 524 SMX = XQ(J)525 CONTINUE 526 BGX = XP(1)527 DO 530 J=2,NP 528 IF(BGX-XP(J))529,530,530 529 BGX = XP(J)530 CONTINUE 540 STD = (BGX - SMX)/3.0541 IF (STD) 542,542,544 542 PRINT 305 543 GO TO 1 544 AVE = (BGX+SMX)/2.05 IF(K) 11,6,11 6 DO 7 J=1,NP 7 TP(J) = (XP(J) - AVE) / STD8 DO 9 J=1,NQ

9 TQ(J)=(XQ(J)-AVE)/STD

10 GO TO100

11 DO 12 J=1.NP

```
12 TP(J)=(AVE-XP(J))/STD
  13 DO 14 J=1,NQ
  14 TQ(J) = (AVE - XQ(J)) / STD
 100 ERASE DLM, DLS, DLMM, SMPQL, SMPQLL
 101 M = M + 1
 102 DO 134 J=1,NQ
 104 IF(ABSF(TQ(J))-20.0) 116,106,106
 106 IF(TQ(J)) 108,108,112
 108 ERASE P
 110 GO TO 118
 112 P=1.0
 114 GO TO 118
 116 P=1.0/(1.0+EXPF(-TQ(J)))
 118 PL=P*TQ(J)
 120 PQ=P*(1.0-P)
 122 PQL=PQ*TQ(J)
 124 PQLL=PQL*TQ(J)
 126 DLM=DLM+P
 128 DLS=DLS+PL
 130 DLMM=DLMM-PQ
 132 SMPQL=SMPQL-PQL
 134 SMPQLL=SMPQLL-PQLL
 136 DO 168 J=1,NP
 138 IF(ABSF(TP(J))-20.0) 150,140,140
 140 IF(TP(J)) 142,142,146
 146 ERASE Q
 148 GO TO 152
 150 Q=1.0/(1.0+EXPF(TP(J)))
 152 QL=Q*TP(J)
 154 PQ=Q*(1.0-Q)
 156 PQL=PQ*TP(J)
 158 PQLL=PQL*TP(J)
 160 DLM=DLM-Q
 162 DLS=DLS-QL
 164 DLMM=DLMM-PQ
 166 SMPQL=SMPQL-PQL
 168 SMPQLL=SMPQLL-PQLL
 170 B=SMPQL-DLM
 172 C=SMPQLL-2.0*DLS
 174 E=DLM*STD
 176 F=DLS*STD
178 IF(K) 180,184,180
 180 DELX=E*C-B*F
 182 GO TO 186
 184 DELX=B*F-E*C
 186 DEL=DLMM*C-B*B
 188 DELY=B*E-DLMM*F
190 DM=DELX/DEL
192 DS=DELY/DEL
2192 STD2=STD+DS
2193 IF(STD2)2194,2194,194
2194 STD=STD/2.0
2195 GO TO 5
194 AVE=AVE+DM
196 STD=STD2
 200 IF(M-10) 202,206,206
 202 IF(ABSF(DM)-SDM) 204,204,5
 204 IF(ABSF(DS)-SDS) 206,206,5
 206 AA=STD*STD/(SMPQL**2-DLMM*SMPQLL)
2061 SM2=SMPQLL*AA
```

```
2062 SS2=DLMM*AA
2063 SM=SQRTF(SM2)
2064 SS=SQRTF(SS2)
2065 PRINT 303, M, DM, DS, AVE, STD, SM, SS
 207 IF(NPC) 1,1,21
 21 PRINT 309
 22 DO 24 J=1,NPC
     AK=LOGF(PC(J)/(100.0-PC(J)))
  23 X=AVE+STD*AK
2301 SPD=1.96*SQRTF(SM2+AK*AK*SS2)
 24 PRINT 310,PC(J),X,XL,XU
 208 GO TO 1
 210 CALL ENDJOB
 211 STOP
 301 FORMAT(215,3A6,2F10.0,315,2E4.2)
 302 FORMAT(7F10.0)
 303 FORMAT(1H010X10HITERATIONS11XI12/11X21HCORRECTION TO MEAN
                                                                  E12.4/
   111X21HCORRECTION TO GAMMA E12.4/11X7HAVERAGE14XE12.4/11X7HGAMMA
   214XE12.4/11X7HS SUB M14XE12.4/11X11HS SUB GAMMA10XE12.4)
 304 FORMAT(1H110X23HTEST IDENTIFICATION
                                             3A6)
 305 FORMAT(1H010X22HNO MIXED RESPONSE ZONE)
306 FORMAT(1H010X10HFIRES AT 6E14.4/(1H 20X6E14.4))
 307 FORMAT(1H'10X10HFAILS AT 6E14.4/(1H 20X6E14.4))
 309 FORMAT(1H042X25HNINETYFIVE PERCENT LIMITS/11X7HPERCENT10X1HX)
 310 FORMAT(10XF7.4,1P3E17.4)
 311 FORMAT(10F7.0)
     END
```

DISTRIBUTION

,	Copies
Director of Defense Research & Engineering Department of Defense Washington, D. C. 20350	1
Chief of Naval Operations (OP 411H) Department of the Navy Washington, D. C. 20350	1
Chief, Bureau of Naval Weapons Department of the Navy Washington, D. C. 20360 DLI-3 RRRE-5 RMMO-5 RMMO-611 RMMO-621 RMMO-622 RMMO-13 RMMP-4 RMMO-4 RREN-32	
Director, Special Projects Office Washington, D. C. 20360 SP-20 SP-27	4 1
Chief, Bureau of Ships Department of the Navy Washington, D. C. 20360	1
Chief, Bureau of Yards and Docks Department of the Navy Washington, D. C. 20360	1
Chief of Naval Research Department of the Navy Washington, D. C. 20360	1
Commandant U. S. Marine Corps Washington, D. C. 20380	1
Commander Operational Development Force U. S. Atlantic Fleet U. S. Naval Base Norfolk, Virginia 23511	2

	Copies
Commander U. S. Naval Ordnance Test Station China Lake, California 93557 Code 556 Technical Library	1
Director	_
Naval Research Laboratory Washington, D. C. 20390 Tech. Information Section	2
Director David Taylor Model Basin Washington, D. C. 20007 Dr. A. H. Keil	1
Commander Naval Air Development Center Johnsville, Pennsylvania 18974 Aviation Armament Lab.	1
Commander U. S. Naval Weapons Laboratory Dahlgren, Virginia 22448 Technical Library Weapons Lab. Terminal Ballistics Lab. Code WHR W. Orsulak L. Pruett P. Altman	2 1 1 1 1 1
Commander U. S. Naval Air Test Center Patuxent River, Maryland 20670	1
Commander Pacific Missile Range Point Mugu, California 93041	·. 1
Commanding Officer U. S. Naval Weapons Station Yorktown, Virginia 23491 R&D Division	2
Commanding Officer U. S. Naval Ordnance Laboratory Corona, California 91720	1

	Copie
Commanding Officer U. S. Naval Propellant Plant Indian Head, Maryland 20640 Library Division	1
Commanding Officer U. S. Naval Explosive Ordnance Disposal Facility Indian Head, Maryland 20640 Library	1
Commander Naval Radiological Defense Laboratory San Francisco, California 94135 R. Shnider	 1
Commanding Officer U. S. Naval Ordnance Plant Guy Paine Road Macon, Georgia 31201	1
Commanding Officer U. S. Naval Ammunition Depot McAlester, Oklahoma R. E. Halpern	1
Commanding Officer U. S. Naval Ammunition Depot Waipele Branch Oahu, Hawaii Special Projects Officer Quality Evaluation Laboratory	1
Commanding Officer U. S. Naval Ammunition Depot Navy Number Six Six (66) c/o Fleet Post Office San Francisco, California 96612 Qual. Eval. Lab.	1
Commanding Officer U. S. Naval Ammunition Depot Bangor, Maine Qual. Eval. Lab.	1
Commanding Officer U. S. Naval Weapons Station Concord, California 94520	1

	Copies
Commanding Officer U. S. Navy Electronics Laboratory San Diego, California 92152	1
Commanding Officer U. S. Naval Underwater Ordnance Station Newport, Rhode Island 02844	1
Commanding Officer U. S. Naval Weapons Evaluation Facility Kirtland Air Force Base Albuquerque, New Mexico 87117	. 1
Superintendent U. S. Naval Post Graduate School Monterey, California 93940	1
Commanding Officer Naval Torpedo Station Keyport, Washington	1
Army Material Command Department of the Army Washington, D. C. 20315 R&D Division	1
Office of Chief of Engineers Department of the Army Washington, D. C. 20390 ENGNB ENGEB	1 1
Office of Chief Signal Officer Research & Development Division Washington 25, D. C.	1
Commanding General Picatinny Arsenal Dover, New Jersey 07801 SMUPA-G SMUPA-W SMUPA-V SMUPA-VL SMUPA-VC SMUPA-VC SMUPA-DD SMUPA-DD SMUPA-DD SMUPA-DR SMUPA-DR SMUPA-DR SMUPA-DW SMUPA-TX	1 1 1 1 1 1 1 1
SMUPA-TW 4	1

Commanding Officer	Copies
Army Signal R&D Laboratory Ft. Monmouth, New Jersey 07703	1
Army Research Office Box CM, Duke Station Durham, North Carolina 27706	1
,	
Commanding General Frankford Arsenal Philadelphia, Pennsylvania 19137	1
Commander Army Rocket & Guided Missile Agency Redstone Arsenal Huntsville, Alabama 35809 ORDXR-RH	. 1
Commanding Officer Harry Diamond Laboratories Connecticut Ave & Van Ness St., N. W. Washington, D. C. 20438 Ord.Development Lab. M. Lipnick, Code 005 R. Comyn, Code 710 G. Keehn, Code 320	1 1 1 1
Chief of Staff U. S. Air Force Washington, D. C. 20350 AFORD-AR	1
Systems Engineering Group (RTD) Wright-Patterson AFB, Ohio 45433 SEPIR	1
APGC (PGTRI, Tech. Lib.) Eglin AFB, Florida 32542	1
Commanding General Air Force Systems Command	
Andrews Air Force Base Washington, D. C. 20331	1
Commander Rome Air Development Center Griffis Air Force Base	
Rome. New York	1

Commander	Copies
Holloman Air Development Center Alamagordo, New Mexico	1
AFMTC (AFMTC Tech. Libr. MU-135) Patrick AFB, Florida 32925	1,
Commander Air Force Cambridge Research Center L. G. Hanscom Field Bedford, Massachusetts 01731	1
Commander Hill Air Force Base, Utah OOAMA	ı
Defense Documentation Center Cameron Station	
Alexandria, Virginia TIPCR	20
U.S. Department of Commerce U.S. Clearinghouse for Scientific & Tech. Info. Sills Building, 5285 Port Royal Road Springfield, Virginia 22151	100
Director, U. S. Bureau of Mines Explosives Research Center 4800 Forbes Avenue Pittsburgh, Pennsylvania 15213 Dr. R. W. Van Dolah Atomic Energy Commission Washington 25, D. C. DMA	1
Lawrence Radiation Laboratory University of California P. O. Box 808 Livermore, California 94551 Technical Information Division	1
Director Los Alamos Scientific Laboratory P. O. Box 1663 Los Alamos, New Mexico 87544 Library	1
Stavid Engineering, Inc. U. S. Route 22 Plainfield, New Jersey	1

	Copies
Vitro Corp. 14000 Georgia Avenue Silver Spring, Md.	1
Western Cartridge Co. Division of Olin Industries East Alton, Illinois	1
Denver Research Institute University of Denver Denver, Colorado 80210	1
Unidynamics P. O. Box 2990 Phoenix, Arizona	1
Bermite Powder Co. 22116 W. Soledad Canyon Road Saugus, California 91350 L. Lofiego	1
Field Command, Defense Atomic Support Agency Albuquerque, New Mexico FCDR	1
Defense Atomic Support Agency Washington, D. C. 20301	2
Commanding Officer Aberdeen Proving Ground Aberdeen, Maryland 21005	•
U. S. Army Engineer R&D Labs	1
Ft. Belvoir, Virginia 22060 STINFO Branch	2
Commanding General White Sands Proving Ground White Sands, New Mexico 88002	
Sandia Corp. P. O. Box 5400 Albuquerque, New Mexico 87115	1
Sandia Corp. P. O. Box 969 Livermore, California	1

	Copies
Lockheed Aircraft Corp. P. O. Box 504	_
Sunnyvale, California	1
Link Ordnance Division	
670 Arques Avenue	· ·
Sunnyvale, California 94086	1
Director, Applied Physics Lab.	
Johns Hopkins Univ.	
8621 Georgia Avenue	
Silver Spring, Md. 20910	1
Commanding Officer	
Ft. Detrick, Md.	1
Commanding Officer	
Rock Island Arsenal	
Rock Island, Illinois	1
Commanding Officer	
Watertown Arsenal	
Watertown, Massachusetts 02172	1
Commanding General	
Redstone Arsenal	
Huntsville, Alabama 35809	
Tech. Library	1
Commander	
Ordnance Corps	
Lake City Arsenal Independence, Missouri	
Independence, Missouri Industrial Engineering Div.	1
	-
Director, USAF Project RAND	
Via: The USAF Liaison Office	
1700 Main Street Santa Monica, California 90406	1
Janea Ionica, Jarriornia Joseph	-
Aerojet-General Corp.	
11711 Woodruff Avenue	•
Downey, California 90241 Dr. H. J. Fisher, Mgr. Ord. Res. Div.	1
Stanford Research Institute Poulter Laboratories	
Menlo Park. California 94025	1

		Copies
University of Utah Inst. of Metals & Explosives Research Salt Lake City, Utah	1 · · · · · · · · · · · · · · · · · · ·	
Dr. M. A. Cook		1
Beckman Instruments, Inc. 525 Mission Street South Pasadena, California		
Bulova R&D, Inc. 62-10 Woodside Avenue Woodside 77, New York M. Eneman		1
E. I. duPont deNemours Eastern Laboratories Explosives Dept. Gibbstown, New Jersey 08027		1
Allegany Ballistics Lab. Cumberland, Md. 21501 Via: Res. Insp. of Naval Material P. O. Box 210 Cumberland, Md. 21501		1
The Franklin Institute 20th & Benjamin Franklin Parkway Philadelphia, Pennsylvania 19103		i
Welex Electronics Corp. 2431 Linden Lane Silver Spring, Md. 20910		1
American Machine & Foundry Co. 1025 North Royal Street Alexandria, Virginia		
Dr. L. F. Dytrt		1
Atlas Chemical Industries P. O . Box 271		1
Tamaqua, Pennsylvania		
Grumman Aircraft Engineering Corp. Weapon Systems Dept. Bethpage, Long Island, New York		
Mr. R. M. Carbee		1

	Copies
Jansky & Bailey, Inc. 1339 Wisconsin Avenue, N. W.	en e
Washington, D. C.	
Mr. F. T. Mitchell, Jr.	1
McCormick-Selph Institute	
Hollister, California Tech. Library	
Midwest Research Institute	
425 Volker Boulevard	
Kansas City, Missouri	
Security Officer	1
RCA Service Co.	
Systems Engineering Facility	
Government Service Department	
838 N. Henry Street Alexandria, Virginia	
E. B. Johnston	1
Redel, Inc.	
2300 B. Katella Avenue	
Anaheim, California Library	1
<u>-</u>	
Armed Services Explosives Safety Board	
Department of Defense	
5616 Columbia Pike	· 1
Arlington, Va,	-
Flare-North Division	
Atlantic Research Corp.	
19701 West Goodvale Road	·
Saugus, California	
Scientific & Technical Information Facility	
P. O. Box 5700	
Bethesda, Maryland 20014 NASA Rep.	1
National Aeronautics & Space Admin.	
Goddard Space Flight Center	,
Greenbelt, Md. 20771	
Rocketdyne	
6633 Canoga Avenue	_
Canoga Park, California 91304	1

UNCLASSIFIED

Security Classification

	_	the overall report is classified)				
	28 REPORT SECURITY CLASSIFICATION					
Naval Ordnance Laboratory		UNCLASSIFIED				
	2 b. GROUP					
Maximum Likelihood Logistic Analysis of Scattered Go/No-Go (Quantal) Data						
4. DESCRIPTIVE NOTES (Type of report and inclusive dates)						
Hampton, Laurence D. Blum, Gerald D.						
74. TOTAL NO. OF P	AGES	7b. NO. OF REFS,				
12		7				
9a. ORIGINATOR'S RE	EPORT NUM	BER(S)				
NOLTR 64-238						
96. OTHER REPORT NO(S) (Any		other numbers that may be assigned				
-						
Qualified requestors may obtain through DDC.						
12. SPONSORING MILI	TARY ACTI	VITY				
Naval Weapons Laboratory Dahlgren, Virginia						
e analysis ca n is assumed. idence limits	n be u The is is il	sed for collected calculation of				
	lysis of Scat 1ysis of Scat 1ysis of Scat 12 12 13 14 15 15 16 17 16 17 17 17 18 19 18 19 19 19 19 19 19 19	Ta. TOTAL NO. OF PAGES 12 9a. ORIGINATOR'S REPORT NUM NOLTR 64-238 9b. OTHER REPORT NO(S) (Any this report) obtain through DDC 12. SPONSORING MILITARY ACTIVATE Naval Weapons La				

DD 150RM 1473

UNCLASSIFIED

Security Classification						
4. KEY WORDS	LINK	A	LINK B		LINKC	
	ROLE	WT	ROLE	WT	ROLE	WT
Statistics Quantal Data Sensitivity Maximum Likelihood Logistic Probability Function						

INSTRUCTIONS

- ORIGINATING ACTIVITY: Enter the name and address of the contractor, subcontractor, grantee, Department of Defense activity or other organization (corporate author) issuing the report.
- 2a. REPORT SECURITY CLASSIFICATION: Enter the overall security classification of the report. Indicate whether "Restricted Data" is included. Marking is to be in accordance with appropriate security regulations.
- 2b. GROUP: Automatic downgrading is specified in DoD Directive 5200.10 and Armed Forces Industrial Manual. Enter the group number. Also, when applicable, show that optional markings have been used for Group 3 and Group 4 as authorized.
- 3. REPORT TITLE: Enter the complete report title in all capital letters. Titles in all cases should be unclassified. If a meaningful title cannot be selected without classification, show title classification in all capitals in parenthesis immediately following the title.
- 4. DESCRIPTIVE NOTES: If appropriate, enter the type of report, e.g., interim, progress, summary, annual, or final. Give the inclusive dates when a specific reporting period is covered.
- 5. AUTHOR(S): Enter the name(s) of author(s) as shown on or in the report. Enter last name, first name, middle initial. If military, show rank and branch of service. The name of the principal author is an absolute minimum requirement.
- REPORT DATE: Enter the date of the report as day, month, year, or month, year. If more than one date appears on the report, use date of publication.
- 7a. TOTAL NUMBER OF PAGES: The total page count should follow normal pagination procedures, i.e., enter the number of pages containing information.
- 7b. NUMBER OF REFERENCES. Enter the total number of references cited in the report.
- 8a. CONTRACT OR GRANT NUMBER: If appropriate, enter the applicable number of the contract or grant under which the report was written.
- 8b, &c, & 8d. PROJECT NUMBER: Enter the appropriate military department identification, such as project number, subproject number, system numbers, task number, etc.
- 9a. ORIGINATOR'S REPORT NUMBER(S): Enter the official report number by which the document will be identified and controlled by the originating activity. This number must be unique to this report.
- 9b. OTHER REPORT NUMBER(S): If the report has been assigned any other report numbers (either by the originator or by the sponsor), also enter this numbers).
- AVAILABILITY/LIMITATION NOTICES: Enter any limitations on further dissemination of the report, other than those

imposed by security classification, using standard statements such as:

- "Qualified requesters may obtain copies of this report from DDC."
- (2) "Foreign announcement and dissemination of this report by DDC is not authorized."
- (3) "U. S. Government agencies may obtain copies of this report directly from DDC. Other qualified DDC users shall request through
- (4) "U. S. military agencies may obtain copies of this report directly from DDC. Other qualified users shall request through
- (5) "All distribution of this report is controlled. Qualified DDC users shall request through

If the report has been furnished to the Office of Technical Services, Department of Commerce, for sale to the public, indicate this fact and enter the price, if known.

- 11. SUPPLEMENTARY NOTES: Use for additional explanatory notes.
- 12. SPONSORING MILITARY ACTIVITY: Enter the name of the departmental project office or laboratory sponsoring (paying for) the research and development. Include address.
- 13. ABSTRACT: Enter an abstract giving a brief and factual summary of the document indicative of the report, even though it may also appear elsewhere in the body of the technical report. If additional space is required, a continuation sheet shall be attached.

It is highly desirable that the abstract of classified reports be unclassified. Each paragraph of the abstract shall end with an indication of the military security classification of the information in the paragraph, represented as (TS), (S), (C), or (U).

There is no limitation on the length of the abstract. However, the suggested length is from 150 to 225 words.

14. KEY WORDS: Key words are technically meaningful terms or short phrases that characterize a report and may be used as index entries for cataloging the report. Key words must be selected so that no security classification is required. Identifiers, such as equipment model designation, trade name, military project code name, geographic location, may be used as key words but will be followed by an indication of technical context. The assignment of links, roles, and weights is optional.

1. Explosives Sensitivity 2. Variables, Gontinuous 3. Probabilities, Statistical I. Title II. Hampton, Laurence D. III. Blum, Gerald D., jt. author IV. Project Abstract card is unclassified.	1. Explosives Sensitivity 2. Variables, Continuous 3. Probabilities, It. Title II. Hampton, Laurence D. III. Blum, Gerald D., jt. author IV. Project Abstract card is unclassified.
Naval Ordnance Laboratory, White Oak, Md. (NOL technical report 64-238) MAXIMM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA, by Laurence D. Hampton and Gerald D. Blum. 26 Aug. 1965. 9p. tables. NOL task 443/NML. Maximum likelihood theory has been applied to the analysis of scattered sensitivity data. The analysis of scattered sensitivity data. The logistic distribution is assumed. The calculation of per cent points with their confidence limits is illustrated. A program for the IBM 7090 computer is included.	Naval Ordnance Laboratory, White Oak, Md. (NOL technical report 64-238) MAXIMM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA, by Laurence D. Hampton and Gerald D. Blum. 26 Aug. 1965. 9p. tables. NOL task 443/NWL. Maximum likelihood theory has been applied to the analysis of scattered sensitivity data. The analysis of scattered sensitivity data. The logistic distribution is assumed. The calculation of per cent points with their confidence limits is illustrated. A program for the IBM 7090 computer is included.
1. Explosives — Sensitivity 2. Variables, Continuous 3. Probabilities, Statistical I. Title II. Hampton, III. Blum, Gerald D., jt. author IV. Project Abstract card is unclassified.	1. Explosives — Sensitivity 2. Variables, Continuous 3. Probabilities, Statistical I. Title II. Hampton, Laurence D. III. Blum, Gerald D., jt. author IV. Project Abstract card is unclassified.
Naval Ordnance Laboratory, White Oak, Md. (NOL technical report 64-238) MAXTEMM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA, by Lawrence D. Hampton and Gerald D. Blum. 26 Aug. 1965. 9p. tables. NOL task 443/NWL. Maximum likelihood theory has been applied to the analysis of scattered sensitivity data. The analysis oan be used for collected data. The logistic distribution is assumed. The calculation of per cent points with their confidence limits is illustrated. A program for the IBM 7090 computer is included.	Naval Ordnance Laboratory, White Oak, Md. (NOL technical report 64-238) MAXIMUM LIKELIHOOD LOGISTIC ANALYSIS OF SCATTERED GO/NO-GO (QUANTAL) DATA, by Laurence D. Hampton and Gerald D. Blum. 26 Aug. 1965. 9p. tables. NOL task 443/NWL. Maximum likelihood theory has been applied to the analysis of scattered sensitivity data. The logistic distribution is assumed. The calculation of per cent points with their confidence limits is illustrated. A program for the IBM 7090 computer is included.